

MA1521 Finals Cheatsheet

-github/reidenong/cheatsheets-, AY23/24 S1

1. Limits

1.2 Continuity

f is continous at $x = c$ if (1) $\lim_{x \rightarrow c} f(x)$ exists and (2) $\lim_{x \rightarrow c} f(x) = f(c)$

- Differentiability implies continuity

1.4 Trigonometric identities

if $\lim_{x \rightarrow c} g(x) = 0$, for $\sin x$ and $\tan x$,
 $\lim_{x \rightarrow c} \frac{g(x)}{\sin(g(x))} = \lim_{x \rightarrow c} \frac{\sin(g(x))}{g(x)} = 1$

2. Derivatives

2.1 Definition

$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h)-f(x)}{h}$

2.2 Standard Derivatives

$f(x)$	$f'(x)$
$\tan(x)$	$\sec^2(x)$
$\sec(x)$	$\sec(x)\tan(x)$
$\csc(x)$	$-\csc(x)\cot(x)$
$\cot(x)$	$-\csc^2(x)$
$\sin^{-1}x$	$\frac{1}{\sqrt{1-x^2}}$
$\cos^{-1}x$	$-\frac{1}{\sqrt{1-x^2}}$
$\tan^{-1}x$	$\frac{1}{1+x^2}$
$\cot^{-1}x$	$-\frac{1}{1+x^2}$
$\sec^{-1}x$	$\frac{1}{ x \sqrt{x^2-1}}, x > 1$
$\csc^{-1}x$	$-\frac{1}{ x \sqrt{x^2-1}}, x > 1$
$a^x, a \in \mathbb{R}$	$a^x \ln(a)$

Rules of Differentiation

Quotient rule:

$\frac{d}{dx} \left(\frac{f(x)}{g(x)} \right) = \frac{f'(x)g(x) - f(x)g'(x)}{(g(x))^2}$

3. Applications of Differentiation

3.2 Increasing and decreasing Functions

$f'(x) > 0$ on $(a, b) \rightarrow f$ is increasing on (a, b)
 $f'(x) < 0$ on $(a, b) \rightarrow f$ is decreasing on (a, b)

Critical points

a number c in function f is a critical point if

- it is not a end point and
- $f'(c) = 0$ or $f'(c)$ does not exist

3.8 Rolle's Theorem and Mean Value Theorem

Rolle's Theorem:

if f is continous on $[a, b]$ and differentiable on (a, b) and $f(a) = f(b)$,
then there exists c in (a, b) such that $f'(c) = 0$

Mean Value Theorem:
if f is continous on $[a, b]$ and differentiable on (a, b) ,
then there exists c in (a, b) such that $f'(c) = \frac{f(b)-f(a)}{b-a}$

4.Integrals

$\int \frac{1}{ax+b} dx$	$\frac{1}{a} \ln ax+b + C$
$\int \tan(ax+b) dx$	$\frac{1}{a} \ln \sec(ax+b) + C$
$\int \sec(ax+b) dx$	$\frac{1}{a} \ln \sec(ax+b) + \tan(ax+b) + C$
$\int \csc(ax+b) dx$	$-\frac{1}{a} \ln \csc(ax+b) + \cot(ax+b) + C$
$\int \cot(ax+b) dx$	$-\frac{1}{a} \ln \csc(ax+b) + C$
$\int \sec^2(ax+b) dx$	$\frac{1}{a} \tan(ax+b) + C$
$\int \csc^2(ax+b) dx$	$-\frac{1}{a} \cot(ax+b) + C$
$\int \sec(ax+b) \tan(ax+b) dx$	$\frac{1}{a} \sec(ax+b) + C$
$\int \csc(ax+b) \cot(ax+b) dx$	$-\frac{1}{a} \csc(ax+b) + C$
$\int \frac{1}{a^2+(x+b)^2} dx$	$\frac{1}{a} \tan^{-1} \frac{x+b}{a} + C$
$\int \frac{1}{ x \sqrt{x^2-1}} dx$	$\sin^{-1} \frac{x+b}{a} + C$
$\int -\frac{1}{\sqrt{a^2-(x+b)^2}} dx$	$\cos^{-1} \frac{x+b}{a} + C$
$\int \frac{1}{a^2-(x+b)^2} dx$	$\frac{1}{2a} \ln \left \frac{x+b+a}{x+b-a} \right + C$
$\int \frac{1}{(x+b)^2-a^2} dx$	$\frac{1}{2a} \ln \left \frac{x+b-a}{x+b+a} \right + C$
$\int \frac{1}{\sqrt{(x+b)^2+a^2}} dx$	$\ln \left (x+b) + \sqrt{(x+b)^2+a^2} \right + C$
$\int \frac{1}{\sqrt{(x+b)^2-a^2}} dx$	$\ln \left (x+b) + \sqrt{(x+b)^2-a^2} \right + C$
$\int \sqrt{a^2-x^2} dx$	$\frac{\pi}{2} \sqrt{a^2-x^2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a} + C$
$\int \sqrt{x^2-a^2} dx$	$\frac{\pi}{2} \sqrt{x^2-a^2} + \frac{a^2}{2} \ln x+\sqrt{x^2-a^2} + C$

4.3 Partial Fractions

$\frac{px+q}{(ax+b)(cx+d)} = \frac{A}{ax+b} + \frac{B}{cx+d}$

$\frac{px^2+qx+r}{(ax+b)(cx+d)^2} = \frac{A}{ax+b} + \frac{B}{cx+d} + \frac{C}{(cx+d)^2}$

$\frac{px^2+qx+r}{(ax+b)(x^2+c^2)} = \frac{A}{ax+b} + \frac{Bx+C}{x^2+c^2}$

4.4 Integration by Substitution

Trigonometric Substitution

$\sqrt{a^2-x^2}$	$x = a \sin \theta$
$\sqrt{x^2+a^2}$	$x = a \tan \theta$
$\sqrt{x^2-a^2}$	$x = a \sec \theta$

4.5 Integration by Parts $\int u dv = uv - \int v du$

Logarithmic	differentiate it
Inverse Trigonometric	differentiate it
Algebraic	differentiate it
Trigonometric	differentiate/integrate
Exponential	integrate it

4.6 Riemann Sums and Definite Integrals

Formula for Riemann Sum:

$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{b-a}{n} \cdot f\left(a + (b-a)\frac{i}{n}\right)$

5.2 Volumes of revolution

Disk method:

When the curve of $y = f(x)$ is rotated about the x-axis, the volume of the resulting solid is
 $V = \pi \int_a^b (f(x))^2 dx$

Cylindrical Shell method

When the curve of $y = f(x)$ is rotated about the y-axis, the volume of the resulting solid is
 $V = 2\pi \int_a^b x|f(x)| dx$

5.4 Arc length of a curve

The length of a curve $y = f(x), a \leq x \leq b$, is given by
 $\int_a^b \sqrt{1 + (f'(x))^2} dx$

6. Sequences and Series

6.2 Series Properties

Lemma 6.4:

If $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$.

Theorem 6.5: n-th term test for divergence

If $\lim_{n \rightarrow \infty} a_n$ does not exist or is not equal to 0, then $\sum_{n=1}^{\infty} a_n$ diverges.

Theorem 6.7: Integral test

If f is a continuous, positive, decreasing function on $[1, \infty)$, then the series $\sum_{n=1}^{\infty} f(n)$ and the improper integral $\int_1^{\infty} f(x) dx$ either both converge or both diverge.

Theorem 6.8: p-series test

The series $\sum_{n=1}^{\infty} \frac{1}{n^p}$ converges if $p > 1$ and diverges if $p \leq 1$.

Theorem 6.9: Comparison Test

Suppose $0 \leq a_n \leq b_n$ for all $n \geq N$ and

- $\sum_{n=1}^{\infty} b_n$ converges. Then $\sum_{n=1}^{\infty} a_n$ converges.
- $\sum_{n=1}^{\infty} a_n$ diverges. Then $\sum_{n=1}^{\infty} b_n$ diverges.

Theorem 6.10/6.11: Ratio/Root Test

$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L, \text{ or } \lim_{n \rightarrow \infty} (|a_n|)^{\frac{1}{n}} = L$

- If $0 \leq L < 1$, then $\sum_{n=1}^{\infty} a_n$ converges absolutely ($\sum_{n=1}^{\infty} |a_n|$ converges).
- If $L > 1$ then $\sum_{n=1}^{\infty} a_n$ diverges.
- If $L = 1$, then the test is inconclusive.

Theorem 6.12: Alternating Series Test

If $a_n \geq 0$ for all n and $\lim_{n \rightarrow \infty} a_n = 0$ and a_n is decreasing, then the alternating series $\sum_{n=1}^{\infty} (-1)^{n+1} a_n$ converges.

6.10 Power Series

Theorem 6.14: Characteristics of Power Series

For a given power series $\sum_{n=0}^{\infty} c_n(x-a)^n$, either

- The series converges only when $x = a$.
 - The series converges for all x .
 - There exists a positive number R such that the series converges absolutely if $|x-a| < R$ and diverges if $|x-a| > R$, where R is the *Radius of Convergence*
- The interval of convergence is then $[a-R, a+R]$.

Theorem 6.15: Calculating the Radius of Convergence

Consider the power series $\sum_{n=0}^{\infty} c_n(x-a)^n$.

$\lim_{n \rightarrow \infty} \left| \frac{c_{n+1}}{c_n} \right| = L, \text{ or } \lim_{n \rightarrow \infty} (|c_n|)^{\frac{1}{n}} = L$

Then the radius of convergence $R = \frac{1}{L}$

6.12 Taylor and Maclaurin Series

If f has a power series representation at $x = a$, then it has a Taylor Series of the form

$f(x) = \sum_{n=0}^{\infty} \frac{f^n(a)}{n!} (x-a)^n$

The Maclaurin series is the Taylor series at $x = 0$.

$f(x) = \sum_{n=0}^{\infty} \frac{f^n(0)}{n!} x^n$

Common Expansions

e^x	$\sum_{n=0}^{\infty} \frac{x^n}{n!}$
$\sin x$	$\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$
$\cos x$	$\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$
$\ln(1+x)$	$\sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^n}{n}$
$\frac{1}{1-x}$	$\sum_{n=0}^{\infty} x^n$
$\frac{1}{1+x}$	$\sum_{n=0}^{\infty} (-1)^n x^n$
$\frac{1}{1+x^2}$	$\sum_{n=0}^{\infty} (-1)^n x^{2n}$
$(1+x)^n, x < 1$	$\sum_{n=0}^{\infty} \frac{n(n-1)\dots(n-r+1)}{r!} x^r$
$(a+b)^n, n > 0$	$a^n + \binom{n}{1} a^{n-1} b + \binom{n}{2} a^{n-2} b^2 + \dots + b^n$

7. Vectors and Geometry of Space

Theorem 7.2: Equation of a Sphere

The equation of a sphere with center (h, k, l) and radius r is $(x - h)^2 + (y - k)^2 + (z - l)^2 = r^2$

7.4 Projections

Projection of b onto a :

$$\text{comp}_a \mathbf{b} = \|\mathbf{b}\| \cos \theta = \frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{a}\|}$$

projected area = original area $\times \cos \theta$

Distance from a point to a plane :

for point $P(x_0, y_0, z_0)$ to the plane $ax + by + cz = d$ is

$$\frac{|ax_0 + by_0 + cz_0 - d|}{\sqrt{a^2 + b^2 + c^2}}$$

7.5 Dot Product and Cross Product

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos \theta \text{ and } \mathbf{a} \times \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \sin \theta$$

$$\mathbf{a} = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}, \mathbf{a} \times \mathbf{b} = \begin{pmatrix} a_2 b_3 - a_3 b_2 \\ a_3 b_1 - a_1 b_3 \\ a_1 b_2 - a_2 b_1 \end{pmatrix}$$

8. Functions of Several Variables

8.4 Arc Length of a Space Curve

for a curve C given by $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle$, $a \leq t \leq b$, the length of the curve l is

$$l = \int_a^b \|\mathbf{r}'(t)\| dt = \int_a^b \sqrt{(f'(t))^2 + (g'(t))^2 + (h'(t))^2} dt$$

if f', g', h' are continuous on $[a, b]$

8.6 Cylinders and Quadric Surfaces

Definition 8.5: Cylinder

A surface is a cylinder if there is a plane P such that all the planes parallel to P intersect the surface in the same curve. Any equation in x, y, z where one of the variables is missing is a cylinder.

Definition 8.7: Elliptic Paraboloid

$\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z}{c}$, symmetric about the z -axis, if c is +ve then it opens up, if c is -ve then it opens down.

Definition 8.8: Ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

Theorem 8.4: Clairaut's Theorem

Suppose f is defined on a disk D that contains (a, b) . If the functions f_{xy} and f_{yx} are both continuous on D , then $f_{xy} = f_{yx}$

Theorem 8.5: Equation of Tangent Plane

A normal vector to the tangent plane at $(a, b, f(a, b))$ to the surface $z = f(x, y)$ is

$$\langle f_{x(a,b)}, f_{y(a,b)}, -1 \rangle$$

Theorem 8.6: Chain Rule

Case 1: Suppose that $z = f(x, y)$ is a differentiable function of x and y , where $x = g(t)$ and $y = h(t)$ are both differentiable functions of t . Then z is a differentiable function of t and

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

Case 2: Suppose that $z = f(x, y)$ is a differentiable function of x and y , where $x = g(s, t)$ and $y = h(s, t)$ are both differentiable functions of s and t . Then,

$$\frac{\partial z}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s}, \text{ and } \frac{\partial z}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t}$$

Theorem 8.9: Implicit Differentiation on Two independent variables

Suppose that $F(x, y, z) = 0$, where F is differentiable, defines z implicitly as a differentiable function of x and y . Then, $\frac{\partial z}{\partial x} = -\frac{F_x(x, y, z)}{F_z(x, y, z)}$ and $\frac{\partial z}{\partial y} = -\frac{F_y(x, y, z)}{F_z(x, y, z)}$ provided $F_z(x, y, z)$ is not equal to 0.

Increments and Differentials

Let $z = f(x, y)$, and suppose Δx and Δy are increments. The increment in z is defined

$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y)$. The differentials

$dx = \Delta x, dy = \Delta y$, and the total differential is

$$dz = f_x(x, y)dx + f_y(x, y)dy.$$

Theorem 8.10: Total Differential

If $z = f(x, y)$ is differentiable, then the total differential dz is given by

$$\Delta z \approx dz = f_x(x, y)\Delta x + f_y(x, y)\Delta y$$

Definition 8.15: Directional Derivative

The directional derivative of $f(x, y)$ at (x_0, y_0) in the direction of *unit vector* $u = \langle a, b \rangle$ is

$$D_u f(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

Theorem 8.11: Computing Directional Derivatives

If f is differentiable, then f has a directional derivative in the direction of the unit vector $u = \langle a, b \rangle$ and

$$D_u f(x, y) = f_x(x, y)a + f_y(x, y)b = \nabla f(x, y) \cdot u$$

where $\nabla f(x, y) = \langle f_x, f_y \rangle$ is the gradient vector of f at (x, y) .

Both equations for directional derivatives 8.15, 8.11 can be extrapolated for n -D variables.

Theorem 8.13: Level Curve vs ∇f

Suppose $\nabla f(x_0, y_0) \neq \mathbf{0}$. Then $\nabla f(x_0, y_0)$ is perpendicular to the level curve $f(x, y)$ at (x_0, y_0) where $f(x_0, y_0) = k$

Theorem 8.14: Level Surface vs ∇f

Let $\mathbf{r}(t)$ be a parametric equation of curve C which lies on *level surface* S such that $\mathbf{r}(t_0) = (x_0, y_0, z_0)$. Suppose $\nabla f(x_0, y_0, z_0) \neq \mathbf{0}$. Then $\nabla f(x_0, y_0, z_0)$ is perpendicular to the level surface $f(x, y, z)$ at (x_0, y_0, z_0) where $f(x_0, y_0, z_0) = k$, ie. $\nabla f(x_0, y_0, z_0) \cdot \mathbf{r}'(t_0) = 0$

Theorem 8.16: Maximizing Rate of Increase/Decrease f

Suppose f is a differentiable function of two or three variables. Let P denote a given point. Assuming that $\nabla f(P) \neq \mathbf{0}$, letting u be a unit vector making a angle θ with ∇f . Then

- $D_u f(P) = \|\nabla f(P)\| \cos \theta$
- $\nabla f(P)$ points in the direction of maximum rate of increase of f and P , where maximum value of $D_u f(P)$ is $\|\nabla f(P)\|$
- $-\nabla f(P)$ points in the direction of maximum rate of decrease of f and P , where minimum value of $D_u f(P)$ is $-\|\nabla f(P)\|$

Extrema of multivariable functions

If f has a local maximum or minimum at (a, b) and the first-order partial derivatives of f exist there, then

$$f_x(a, b) = f_y(a, b) = 0.$$

Definition 8.20: Critical Point

A critical point of f is a point (a, b) in the domain of f such that $f_x(a, b) = f_y(a, b) = 0$ or one of the partial derivatives does not exist.

Theorem 8.18: Second Derivative Test

Suppose $f(x, y)$ has continuous second-order partial derivatives on a disk that contains the point (a, b) and $f_x(a, b) = f_y(a, b) = 0$.

$$\text{Discriminant, } D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

- $D > 0$ and $f_{xx}(a, b) > 0$, then $f(a, b)$ is a local minimum.
- $D > 0$ and $f_{xx}(a, b) < 0$, then $f(a, b)$ is a local maximum.
- $D < 0$, then (a, b) is a saddle point.
- $D = 0$, then the test is inconclusive.

9. Double Integrals

Theorem 9.2: Fubini's Theorem

If f is continuous on the rectangle $R = [a, b] \times [c, d]$, then

$$\iint_R f(x, y) dA = \int_a^b \int_c^d f(x, y) dy dx = \int_c^d \int_a^b f(x, y) dx dy$$

Theorem 9.3: Special case of Fubini

If $f(x, y)$ can be factored into a product of two functions, one of x and one of y , then

$$\iint g(x) \cdot h(y) dA = \left(\int_a^b g(x) dx \right) \left(\int_c^d h(y) dy \right)$$

Double Integral over General Region

Type 1 Region is a plane region D lies between the graphs of two continuous functions, and a Type 2 Region is a plane region D lies between the graphs of two continuous functions of y .

Finding Area using double Integral

Theorem 9.10: Area of plane region

$$\text{Area of plane region } D = \iint_D 1 dA$$

$$\text{Surface Area} = \iint_D dS = \iint_D \sqrt{(f_x^2 + f_y^2 + 1)} dA$$

Theorem 9.12: Changing to Polar Coordinates

Polar coordinates: $r^2 = x^2 + y^2, x = r \cos \theta, y = r \sin \theta$.

A circle $x^2 + y^2 = a^2$ is now described as

$$R = \{(r, \theta) \mid 0 \leq r \leq a, 0 \leq \theta \leq 2\pi\}$$

$$\iint_D f(x, y) dA = \int_0^\alpha \int_0^{2\pi} f(r \cos \theta, r \sin \theta) \cdot r \cdot d\theta dr$$

10. Ordinary Differential Equations

First Order Ordinary DEs

- Separable ODEs:

$$\frac{dy}{dx} = f(x) \cdot g(y) \Rightarrow \int \frac{1}{g(y)} dy = \int f(x) dx + C$$

Reduction to Separable ODEs can be done by substitution of $v = \frac{y}{x}$ or $u = ax + by$.

- Linear ODEs:

$$\frac{dy}{dx} + P(x)y = Q(x) \Rightarrow y \cdot I(x) = \int Q(x) \cdot I(x) dx$$

Where integrating factor $I(x) = e^{\int P(x) dx}$.

Bernoulli Equation

$$\frac{dy}{dx} + P(x)y = Q(x) \cdot y^n \Rightarrow \text{use substitution } u = y^{1-n}$$

Appendix

Useful Trigonometric Identities:

$$\sec^2 x - 1 \equiv \tan^2 x$$

$$\csc^2 x - 1 \equiv \cot^2 x$$

$$\sin(A \pm B) \equiv \sin A \cos B \pm \cos A \sin B$$

$$\cos(A \pm B) \equiv \cos A \cos B \mp \sin A \sin B$$

$$\tan(A \pm B) \equiv \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$\sin 2A \equiv 2 \sin A \cos A$$

$$\cos 2A \equiv \cos^2 A - \sin^2 A \equiv 2 \cos^2 A - 1 \equiv 1 - 2 \sin^2 A$$

$$\tan 2A \equiv \frac{2 \tan A}{1 - \tan^2 A}$$

$$\sin P + \sin Q \equiv 2 \sin \left(\frac{P+Q}{2} \right) \cos \left(\frac{P-Q}{2} \right)$$

$$\sin P - \sin Q \equiv 2 \cos \left(\frac{P+Q}{2} \right) \sin \left(\frac{P-Q}{2} \right)$$

$$\cos P + \cos Q \equiv 2 \cos \left(\frac{P+Q}{2} \right) \cos \left(\frac{P-Q}{2} \right)$$

$$\cos P - \cos Q \equiv -2 \sin \left(\frac{P+Q}{2} \right) \sin \left(\frac{P-Q}{2} \right)$$

$$\sin A \cos B \equiv \left(\frac{1}{2} \right) (\sin(A+B) + \sin(A-B))$$

$$\cos A \sin B \equiv \left(\frac{1}{2} \right) (\sin(A+B) - \sin(A-B))$$

$$\cos A \cos B \equiv \left(\frac{1}{2} \right) (\cos(A+B) + \cos(A-B))$$

$$\sin A \sin B \equiv \left(\frac{1}{2} \right) (\cos(A-B) - \cos(A+B))$$

More on Limits

1.3 Leading terms

$$\lim_{x \rightarrow \pm \infty} \frac{P(x)}{Q(x)} = \lim_{x \rightarrow \pm \infty} \frac{Ax^\alpha}{Bx^\beta} = \begin{cases} 0, \alpha < \beta \\ \frac{A}{B}, \alpha = \beta \\ \pm \infty, \alpha > \beta \end{cases}$$

1.6 Squeeze theorem

if $f(x) \leq g(x) \leq h(x)$ and $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} h(x) = L$, then $\lim_{x \rightarrow c} g(x) = L$

1.7 Intermediate value theorem

if $f(x)$ is continuous on $[a, b]$ and $f(a) < 0 < f(b)$, then there exists c in $[a, b]$ such that $f(c) = 0$